

NUMERICAL SOLUTIONS FOR OPTIMAL CONTROL PROBLEMS UNDER SPDE CONSTRAINTS

AFOSR grant number: FA9550-06-1-0234

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Abstract

The primary source of aircraft noise is the fan noise from the engines; natural approaches to reducing this noise involve acoustic shape optimization of the inlet and impedance optimization of the liner. This project will use optimal control to systematically determine the inlet shape and the linear material impedance factor that minimize the fan noise.

A novel feature of this approach is that we automatically incorporate uncertainty and data measurement errors. Specifically we assume that the acoustic wave number is a random variable/field instead of a constant. This means that the computed answers are valid, not merely for a single configuration, but for a wide range. Our numerical results show significant noise reduction with the optimal impedance factor.

Since the wave number is random, the underlying partial differential equation–Helmholtz equation in our case, is a stochastic partial differential equation. In this project, we have constructed efficient Monte Carlo methods as well as stochastic finite element methods to solve stochastic partial differential equations. Rigorous error estimates are obtained and numerical simulations are conducted to support the error analysis.

Formulation of the optimal control problem

In this research, we treat liner impedance optimization as an optimal control and parameter estimation problem. The parameter is the acoustic impedance factor of the acoustic liner. We define a cost function that reflects the amount of noise radiated from the engine inlet. The parameter estimation problem then is to seek the parameter that minimizes the cost function. The geometry of the domain in which the control problem is posed has the generic shape represented in Figure 1. The modal composition of the noise source is supposed to be known on the source plane Γ_1 . The nacelle boundary is made up of two parts, the first part being the interior boundary Γ_2 to which some acoustic liner material is attached, and the second part being Γ_3 that constitutes the rest of boundary of the nacelle geometry. The boundary Γ_4 is assumed to be sufficiently far from the noise source so that the Sommerfeld radiation boundary condition holds. The nacelle symmetry axis is denoted by Γ_5 .

We assume that the mean flow is zero. Then the acoustic pressure u satisfies the Helmholtz equation

$$(1) \quad \Delta u + k^2 u = 0 \quad \text{on } \Omega$$

REPORT DOCUMENTATION PAGE

Form Approved
OMB No. 0704-0188

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1. REPORT DATE (DD-MM-YYYY) 05-10-2006	2. REPORT TYPE Final Technical Report	3. DATES COVERED (From - To) Mar 15, 2006 - Nov 30, 2006		
4. TITLE AND SUBTITLE		5a. CONTRACT NUMBER		
		5b. GRANT NUMBER FA9550-06-1-0234		
		5c. PROGRAM ELEMENT NUMBER		
6. AUTHOR(S) Prof. Yanzhao Cao		5d. PROJECT NUMBER		
		5e. TASK NUMBER		
		5f. WORK UNIT NUMBER		
7. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES) Florida A & M University Dept. of Mathematics 400 Foote-Hilyer Admin Center Tallahassee FL, 32307		8. PERFORMING ORGANIZATION REPORT NUMBER		
9. SPONSORING / MONITORING AGENCY NAME(S) AND ADDRESS(ES) Air Force Office of Scientific Research (AFOSR) Attn: Dr. Fariba Fahroo 875 North Randolph Street, Arlington, VA 22203		10. SPONSOR/MONITOR'S ACRONYM(S) AFOSR		
		11. SPONSOR/MONITOR'S REPORT NUMBER(S) AFRL-SR-AR-TR-06-0475		
12. DISTRIBUTION / AVAILABILITY STATEMENT Approved for public release; distribution is unlimited.				
13. SUPPLEMENTARY NOTES N/A				
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15. SUBJECT TERMS				
16. SECURITY CLASSIFICATION OF: a. REPORT Unclassified		17. LIMITATION OF ABSTRACT	18. NUMBER OF PAGES	19a. NAME OF RESPONSIBLE PERSON Prof. Yanzhao Cao
b. ABSTRACT Unclassified				19b. TELEPHONE NUMBER (include area code) (850) 412-5229
c. THIS PAGE Unclassified				

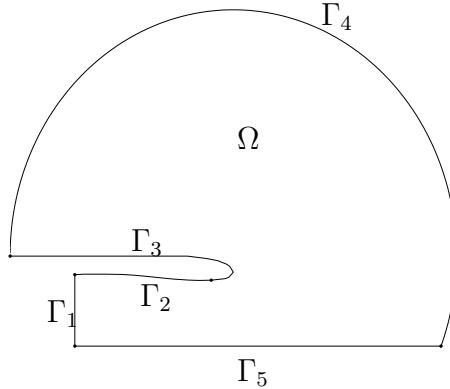


FIGURE 1. The computational domain

subject to the following boundary conditions on the boundary $\partial\Omega$ of Ω :

$$(2) \quad \begin{aligned} u|_{\Gamma_1} &= g, \\ \left(\frac{\partial u}{\partial n} + \frac{ik}{\xi} u\right)|_{\Gamma_2} &= 0, \\ \frac{\partial u}{\partial n}|_{\Gamma_3} &= 0, \\ \left(\frac{\partial u}{\partial n} + ik u\right)|_{\Gamma_4} &= 0, \\ \frac{\partial u}{\partial n}|_{\Gamma_5} &= 0. \end{aligned}$$

Here k is the wavenumber and ξ the impedance factor, which is complex, and whose real part is resistance and the imaginary part is reactance. Both the dependent and the independent variables in the above equations are supposed to be properly non-dimensionalized.

We first assume that k is a constant. Then optimization problem consists in finding the parameter ξ so that the least amount of noise propagates to the far field, while respecting some constraints on the boundary shape. More specifically, we want to find ξ so that the cost functional

$$(3) \quad J(\xi, u) = \alpha \int_{\Omega} u^2 d\Omega + \beta \int_{\Omega} |\nabla u|^2 d\Omega + \lambda |\xi - \xi_0|^2$$

is minimized, where α , β and λ are penalty parameters, $\alpha \geq 0$, $\beta \geq 0$, $\lambda \geq 0$, and ξ_0 is a given complex number.

Because of the varying operating conditions and errors in measurement, k is not likely a constant, instead it may be a random field. For simplicity we assume that it is a random variable with small variance:

$$k = k_0 + \epsilon \eta$$

where k_0 is a constant and η is a random variable with zero expectation, i.e., $E\eta = 0$. In this case we construct the new cost function as

$$\hat{J}(\xi) = E(J(\xi, \eta)).$$

The optimal control problem becomes finding χ^* such that

$$\hat{J}(\chi^*) = \min \hat{J}(\chi).$$

Clearly such an approach makes the control models more complex, but much more flexible, realistic and practical. Because the effects of data uncertainty are built into the model, we

expect to see that the optimal controls will be much less sensitive to changes in the model parameters. The result is much greater robustness for the optimal controls.

Fast Monte Carlo simulation for the optimal control problem

The main challenge of solving the optimal control problem under uncertainty is the need of solving large number the state equations when using Monte Carlo method to evaluate the cost function. We have developed a fast numerical algorithm to obtain the numerical solution for the optimal control problem under uncertainty ([1, 2]). The main idea is to reduce the variance by sampling the residual of the Taylor expansion for cost function in terms of the random wave number.

We have performed a variety of numerical experiments to show that the choices of optimal parameters result in reducing the noise level significantly. Here we only present one example to illustrate the numerical procedure. We choose the wave number $k_0 = 2\pi$, $\epsilon = 0.2$ and η a random variable with uniform distribution $U(-1, 1)$. The source function is defined by $g(y) = 20 + \exp(3y)\sin(10\pi y)$. To evaluate the cost function, we combine the sensitive derivative Monte Carlo (SDMC) developed in [1] with the stratified Monte Carlo method to accelerate the evaluation of the cost function (see [2] for detailed implementation). Figure 1 is the contour map of the attitude of the acoustic pressure before and after control. It indicates significant noise reduction with optimal impedance factor.

The contour maps of the amplitude of the acoustic pressure u are displayed in Figure 3 for $\xi = \infty$ and optimal impedance factor $\xi = \xi^*$.

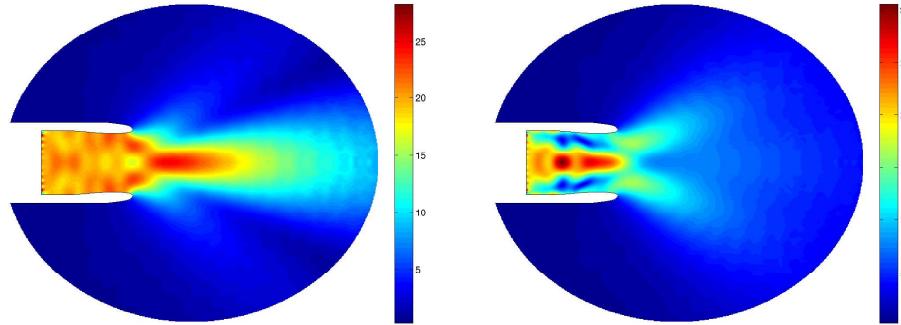


FIGURE 2. The contour maps of $|E(u(\infty))|$ and $|E(u(\xi^*))|$: $\alpha = 1$, $\beta = 1$

Numerical solutions for the underlying stochastic partial differential equations (SPDES)

Because of the randomness of k , the Helmholtz equation is a stochastic partial differential equation. The Monte Carlo method is a generally applicable solution method for stochastic problems. However, it is a well-known fact that as the accuracy requirement is increased, the number of realizations to be generated and deterministic problems to be solved grows far too rapidly. In [3], We constructed a finite element method based on polynomial chaos expansion (PCE) and obtained the following rigorous error estimate.

Theorem 1. Assume that there exists a unique solution u for (1)- (2) and $u_{N,K}^h$ is the finite element solution with linear finite element spaces. Then

$$\|u - u_h^{N,K}\|_{-1,p,1} \leq \sqrt{A(\tau) \frac{1}{K^{\tau-1}} + B(\tau) \frac{1}{2^{\tau N}}} \|\Phi\|_{\rho,-p+\tau,1} + Ch \|\Phi\|_{\rho,-p,2}$$

where h is the mesh size of the triangulations, N is the degree of polynomial, K is the dimension of Gaussian in the polynomial chaos expansion and C is a constant independent of h , N and K .

In many cases, the wavenumber is treated as a constant and a random noise forcing term is added in Equation (1) instead to count for model uncertainty. We have studied the finite element method for such a problem and obtained rigorous error estimates(see [4] for details).

Conclusion and future research

We posed the problem of optimal control and design optimization of acoustic liner under uncertainty to reduce the radiated engine noise given the source. Our numerical experiments show that the choice of optimal impedance factor results in reducing the far-field noise level significantly. We have also constructed numerical algorithms to solve the underlying stochastic partial differential equations and obtained rigorous error estimates

In future research, we plan to study the shape design of the fan inlet to reduce the noise radiation with uncertain wave numbers. We also plan to study the stochastic problem with the wave number as a random field, not just a random variable.

Acknowledgment/Disclaimer

This work was sponsored (in part) by the Air Force Office of Scientific Research, under grant number FA9550-06-1-0234. The views and conclusions contained herein are those of the authors and should not be interpreted as necessarily representing the official policies or endorsements, either expressed or implied, of the Air Force Office of Scientific Research or the U.S. Government.

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- (1) Yanzhao Cao, M. Y. Hussaini and H. Yang, Numerical optimization of radiated engine noise with uncertain wave numbers, accepted by Int. J. Numer. Anal.& Model. (2006).
- (2) Yanzhao Cao , On the rate of convergence of Wiener-Ito expansion for generalized random variables, accepted by Stochastics (2006) .
- (3) Yanzhao Cao, G. Cerezo and T. Herdman, Singularity expansion for a class of neutral delay equations, accepted by J. Integral Equations Appl. (2006).
- (4) Yanzhao Cao, M. Huang and Y. Xu, A hybrid collocation method for Fredholm integral equations with singular kernels, accepted by Appl. Numer. Math. (2006).
- (5) Yanzhao Cao, M. Y. Hussaini and Hongtao Yang, Parameter identification for a noise radiation problem, accepted by Int. J. Numer. Anal. & Model. (2006).
- (6) Yanzhao Cao, M.Y. Hussaini, T. Zang and A. Zetazalo, A variance reduction method using high order sensitivity derivatives, Appl. Numer. Math, 56, 800813 (2006).

Honors & Awards Received

None

AFRL Point of Contact

None

Transitions

None